

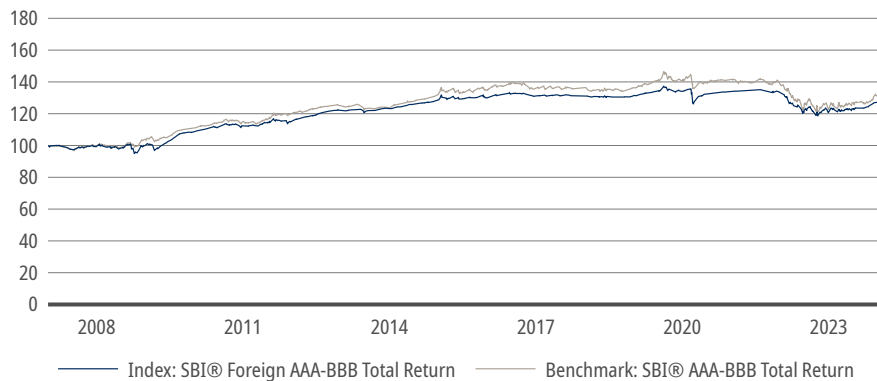


# SBI® Foreign AAA-BBB Total Return

## Index Description

The SBI® Foreign AAA-BBB TR (SBF14T) reflects the development of a segment of the CHF bond market by tracking the Swiss-franc-denominated bonds of foreign issuers listed on SIX Swiss Exchange. On December 29, 2006 the SBI® Foreign AAA-BBB TR was standardised at 100 points. In order to be included in this index, a bond must be a component of the Swiss Bond Index (SBI® AAA-BBB) and issued by a foreign issuer. For the purpose of SBI® Foreign AAA-BBB TR, foreign refers to issuers outside of Switzerland and Liechtenstein. Its benchmark, SBI® AAA-BBB Total Return (SBR14T), includes CHF bonds from issuers globally with a large share of Swiss issuers.

## Index Performance



## Annual Index Return

Year	SBF14T	SBR14T
YTD	0.07%	-0.27%
2023	5.23%	7.36%
2022	-9.38%	-12.10%
2021	-0.72%	-1.82%
2020	0.30%	0.90%
2019	2.13%	3.05%
2018	-0.33%	0.07%
2017	0.21%	0.13%

## Risk and Return Profile<sup>1</sup>

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SBF14T	0.07%	0.90%	4.59%	-1.63%	-0.54%	1.69%
SBR14T	-0.27%	1.03%	6.16%	-2.04%	-0.67%	1.58%
<b>Volatility</b>						
SBF14T	0.13%	1.58%	1.63%	3.70%	3.60%	3.00%
SBR14T	2.11%	3.15%	2.57%	5.12%	4.49%	3.62%
<b>Tracking Err.</b>						
SBF14T	1.97%	1.84%	1.66%	2.10%	1.73%	1.47%

<sup>1</sup>Annualized values for figures > 1Yr; <sup>2</sup>Used benchmark: SBI® AAA-BBB Total Return

## Average Coupon

Year	SBF14T	SBR14T
2024	1.27%	1.12%
2023	1.23%	1.09%
2022	0.89%	0.90%
2021	0.82%	0.87%
2020	0.96%	0.99%
2019	1.13%	1.14%
2018	1.32%	1.29%

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>15 Years back</b>					
SBF14T	08/15/2019	10/10/2022	137.27	118.61	-13.59%
SBR14T	08/15/2019	10/10/2022	146.61	120.91	-17.53%

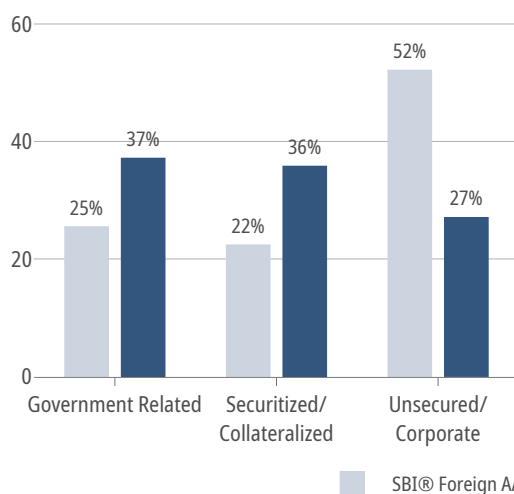
## Index Characteristics

	SBF14T	SBR14T
No of Components	548	1755
Historical Data Since	01/03/2007	01/03/2007
Launch Date	01/03/2007	01/03/2007
ESG Rating	B- (7.11)	B (8.32)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.64	1.31
Duration	4.22	7.03
Domestic / Foreign %	0.9% / 99.1%	78.6% / 21.4%
Average Credit Rating	AA	AA

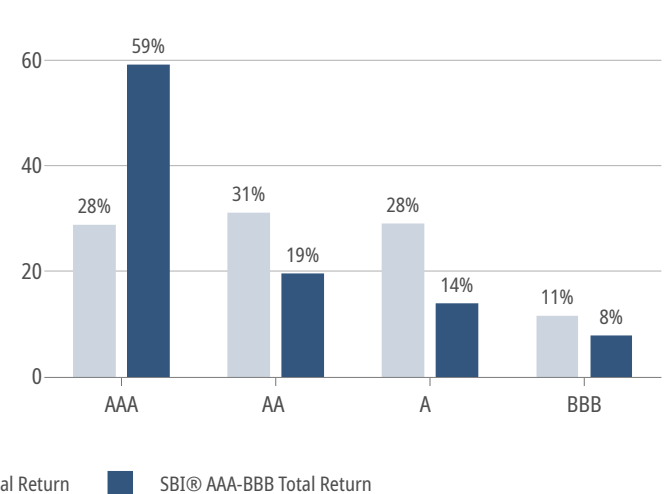
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
Münchener Hypo	3,685.05	3.28%
Deutsche Bahn Finance GmbI	2,993.92	2.67%
Scotiabank	2,850.48	2.54%
EIB	2,657.23	2.37%
Banque Fed du Crédit Mutuel	2,604.10	2.32%
Canadian Imperial Bank of ...	2,202.28	1.96%
Corporacion Andina de Fome	2,170.42	1.93%
BNP Paribas	2,164.54	1.93%
Nationwide Building Society	1,858.66	1.66%
Royal Bank of Canada	1,855.51	1.65%
Total	25,042.19	22.32%

## Index Sector Weightings (in %)



## Index Credit Weightings (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SBF14T</b>					
Total Return	SBF14T	CH0027441978	.SBF14T	SBF14T	No
Price	SBF14P	CH0027441986	.SBF14P	SBF14P	No
<b>SBR14T</b>					
Total Return	SBR14T	CH0027441887	.SBR14T	SBR14T	No
Price	SBR14P	CH0027441903	.SBR14P	SBR14P	No

## Index Methodology

The SBI® Foreign AAA-BBB Total Return is calculated as a market capitalization weighted index using the Laspeyres method. The respective methodology is described in more detail in the [Rulebook](#).

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